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LOCKHEED MARTIN INVESTMENT MANAGEMENT CO  
 Form 13F-HR  
 January 25, 2012

United States  
 Securities and Exchange Commission  
 Washington, DC 20549

Form 13 F

Report for the Calendar Year or Quarter Ended: December 31, 2011

Report type: 13F Holdings Report

Institutional Investment Manager Filing this Report:

Name: Lockheed Martin Investment Management Company  
 6901 Rockledge Drive, 4th Floor  
 Bethesda, MD 20817

13F File Number #28-2847

Person signing this report on behalf of Reporting Manager:

Name: Christopher K. Li  
 Title: President and Chief Investment Officer  
 Phone: 301-571-7123

Signature, Place, and Date of Signing:

Christopher K. Li, Bethesda, MD January 25, 2012

I am signing this report as required by the Securities Exchange Act of 1934.

FORM 13F  
 December 31, 2011

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	
ALEXION PHARMACEUTICALS, INC.	COM	015351109	2860	40000	SH		SOLE	
ALLERGAN INC.	COM	018490102	5791	66000	SH		SOLE	
AMAZON.COM INC.	COM	023135106	865	5000	SH		SOLE	
APPLE INC	COM	037833100	4860	12000	SH		SOLE	
AT&T INC	COM	00206R102	11733	388000	SH		SOLE	
CHEVRON	COM	166764100	12768	120000	SH		SOLE	
EQUINIX INC	COM	29444U502	3042	30000	SH		SOLE	
EXXON	COM	30231G102	29666	350000	SH		SOLE	
GOOGLE INC - CL A	COM	38259P508	5038	7800	SH		SOLE	
HILL-ROM HOLDINGS	COM	431475102	674	20000	SH		SOLE	
IDEXX LABS	COM	45168D104	1924	25000	SH		SOLE	
INTUIT INC	COM	461202103	3944	75000	SH		SOLE	
INTUTIVE SURGICAL, INC.	COM	46120E602	926	2000	SH		SOLE	
MYLAN, INC.	COM	628530107	3434	160000	SH		SOLE	
OPENTABLE INC.	COM	68372A104	978	25000	SH		SOLE	
PFIZER	COM	717081103	2597	120000	SH		SOLE	

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UNITED THERAPEUTICS CORP	COM	91307c102	2835	60000	SH	SOLE
VERIZON COMMUNICATION INC.	COM	92343V104	7141	178000	SH	SOLE
WESTERN DIGITAL CORP	COM	958102105	3714	120000	SH	SOLE
YUM BRANDS INC	COM	988498101	1239	21000	SH	SOLE
CONSUMER STAPLES SPDR	ETF	81369Y308	113033	3479000	SH	SOLE
DB COMMODITY INDEX FUND	ETF	73935S105	21585	804220	SH	SOLE
IPATH MSCI INDIA INDEX	ETF	06739F291	4662	100000	SH	SOLE
SELECT SECTOR SPDR-CONSUMER DI	ETF	81369Y407	101647	2605000	SH	SOLE
SELECT SECTOR SPDR-ENERGY	ETF	81369Y506	66918	968000	SH	SOLE
SELECT SECTOR SPDR-FINANCIAL	ETF	81369Y605	120510	9270000	SH	SOLE
SELECT SECTOR SPDR-HEALTH CARE	ETF	81369Y209	103654	2988000	SH	SOLE
SELECT SECTOR SPDR-INDUSTRIAL	ETF	81369Y704	95715	2836000	SH	SOLE
SELECT SECTOR SPDR-MATERIALS	ETF	81369Y100	31959	954000	SH	SOLE
SELECT SECTOR SPDR-TECHNOLOGY	ETF	81369Y803	178888	7029000	SH	SOLE
SELECT SECTOR SPDR-UTILITIES	ETF	81369Y886	34037	946000	SH	SOLE
SPDR GOLD TRUST	ETF	78463V107	317963	2092000	SH	SOLE
SPDR-S&P 500 INDEX	ETF	78462F103	16566	132000	SH	SOLE
VANGUARD EMERGING MARKET	ETF	922042858	21130	553000	SH	SOLE